

By: Philip S. Langridge

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FIG. 1

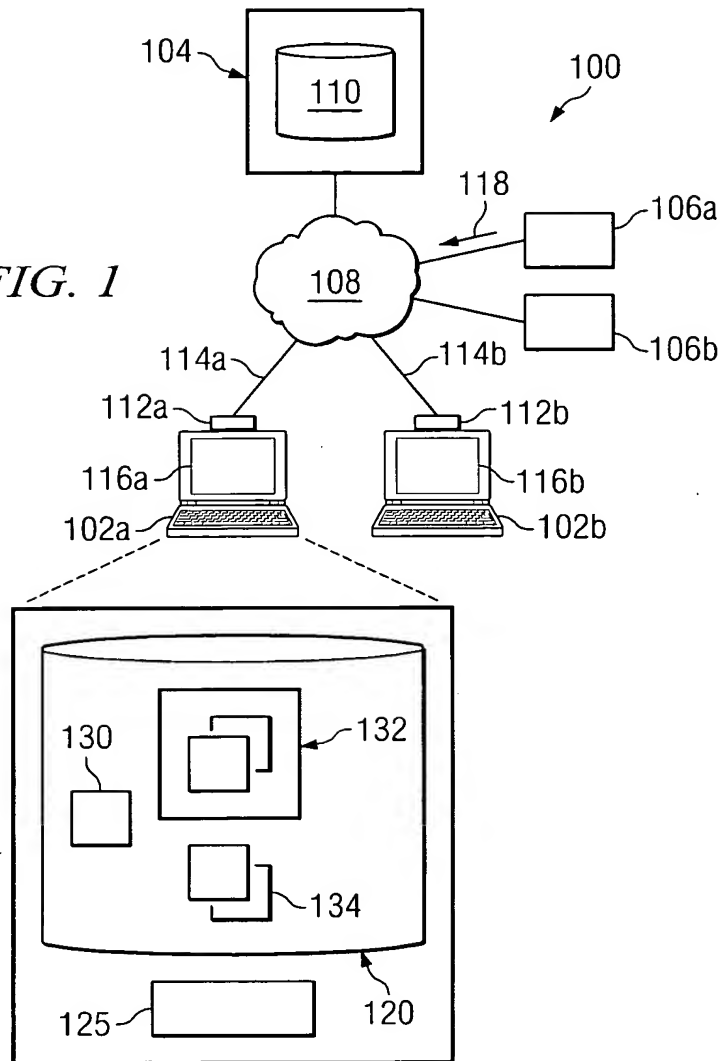


FIG. 2B

210	2Y	205	99.256- 99.26	◇	38x24	19 10 8 1	16 [^] 5 [^] 2 1
	▶ 1.25 05/05						
	99.256 ↓						
	L99.26						
	OLD ▶ 1.62 04/05	215	100.182-100.186	◇	15x15	g2.87/	p3.08
	ROL ▶ 405/2Y						
	2BK ▶ 1.62 03/05						
	CUR ▶ 02Y/3Y						
	BAS ▶ 2Y/U03 EDB						
	CTD ▶ 305/JUN 03						
	FUT ▶ 2Y Sep 03		108017- 108020		1x25		

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CAD	BMK	TII	Agencies	FX	FX Options	FXSpot 11	FXSpt 12	MAD CAT
	Symbol	Bid Size	Market	Ask Size	Last Price	Description		
▶	CF_EURJPY_SPOT					Major Crosses - Deliverable::CF_EURJPY_SPOT		
▶	CF_EURJPY_SP+1					Major Crosses - Deliverable::CF_EURJPY_SP+1		
▶	CF_EURGBP_SPOT					Major Crosses - Deliverable::CF_EURGBP_SPOT		

2 Year	Olds	Swaps	tjones	Expert	5 Year	Olds	Swaps	tjones	Expert
1				6	2				12
1.750 12/04	100.002-100.00+	6x1			3.000 11/07	99.266- 99.27	12x15		15
1.100.00	99.312-100.006	1x3			99.24	99.26+-	45x		
1-1 2.000 11/04					2-1 3.250 08/07	101.07+-101.08+	5x5		
1-2 usg-102Y/2Y					2-2 usg-105Y/5Y				
1-3 2Y Mar 03					2-3 5Y Mar 03				
10 Year	Olds	Swaps	tjones	Expert	30 Year	Olds	Swaps	tjones	Expert
3				5	4				1
4.000 11/12	99.12 HIT 1	0x5 -99.12+			5.375 02/31	105.19 -105.23	1x10		
99.00	99.11+- -99.13	2x3			105.16	105.03 -	5x		
3-1 4.375 08/12					4-1 6.250 05/30	116.01 -116.09+	1x1		
3-2 usg-110Y/10	102.01+-	58x			4-2 usg-130Y/30				
3-3 10Y Mar 03					4-3 30Y Mar 03				

Mid Bonds (CAND3)	TBills (CAND1)	Composite Treasuries Swaps Agencies	[2] 2 Year
Canadian Live Mkts	Treasury Comparison	FX:Options 90: (AM)	
FX Options (LNDC90 - All Markets)			
EUR/USD	USD/JPY	EUR/JPY	
1W	1W	1W	
2W	2W	2W	

Active Orders	Trade History	Market History	Status
Status	Type	Size	Description
		Price/Rate	Time
		Comments	Trade Ref#

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FIG. 2C

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FIG. 2C

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210

2Y	19	16^
1.25 05/05	10	5^
99.256 ↓	8	2
L99.26	1	1
OLD ▽ 1.62 04/05		
100.182-100.186		
100.180-100.19		
100.172-100.19+		
ROL ▷ 405/2Y	15x5	g2.87/ p3.08
2BK ▷ 1.62 03/05	10x10	
CUR ▷ 02Y/3Y		
BAS ▷ 2Y/U03 EDB		
CTD ▷ 305/JUN 03		
FUT ▷ 2Y Sep 03	1x25	

205

215

FIG. 3A

2Y			19	16^
► 1.25 05/05 ◊	99.256- 99.26 ◊	38x24	10	5^
99.256 ↓	99.25+ - 99.262	5x5	8	2
L99.26	99.252- 99.26+	5x10	1	1
OLD	1.62 04/05 ◊	100.182-100.186 ◊	15x15	
ROL	405/2Y	100.18+ -100.185	15x5	g2.87/ p3.08
2BK	1.62 03/05	100.19 -100.19+	10x10	
CUR	02Y/3Y			
BAS	2Y/U03 EDB			
CTD	305/JUN 03			
FUT	► 2Y Sep 03	108017- 108020	1x25	

FIG. 3B

FIG. 3B

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2Y			19	16^
► 1.25 05/05 ◊	99.256- 99.26 ◊	38x24	10	5^
99.256 ↓	99.25+ - 99.262	5x5	8	2
L99.26	99.252- 99.26+	5x10	1	1
OLD	1.62 04/05 ◊	15x15		
ROL	405/2Y	15x5	g2.87/	p3.08
2BK	1.62 03/05	10x10		
CUR	02Y/3Y			
BAS	2Y/U03 EDB			
CTD	305/JUN 03			
FUT	► 2Y Sep 03	1x25		

Font

Quad Layout

✓ US Treasuries (Benchmarks)

US Treasuries (Specific)

US Treasuries

Change Instrument

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FIG. 3C

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2Y	1.25 05/05	◇	99.256- 99.26	◇	38x24	19	16^
	99.256 ↓		99.25 +- 99.262		5x5	10	5^
	L99.26		99.252- 99.26+		5x10	8	2
						1	1

OLD	1.62 04/05	◇	100.182-100.186	◇			
ROL	405/2Y		100.18 +- 100.185				
2BK	1.62 03/05		100.19 -100.19+				
CUR	02Y/3Y						
BAS	2Y/U03 EDB						
CTD	305/JUN 03						
FUT	2Y Sep 03		108017- 108020				

2 YEAR OLDS			X
	Name	Description	
<input type="checkbox"/>	usg-102Y	1.625 4/05	
<input checked="" type="checkbox"/>	usg-202Y	1.625 3/05	
<input type="checkbox"/>	usg-302Y	1.500 2/05	
<input type="checkbox"/>	usg-402Y	1.625 1/05	
<input type="checkbox"/>	usg-502Y	1.750 12/04	
<input type="checkbox"/>	usg-602Y	2.000 11/04	
<input type="checkbox"/>	usg-702Y	2.125 10/04	
<input type="checkbox"/>	usg-802Y	1.875 9/04	
<input type="checkbox"/>	usg-902Y	2.125 8/04	
SELECT		CANCEL	

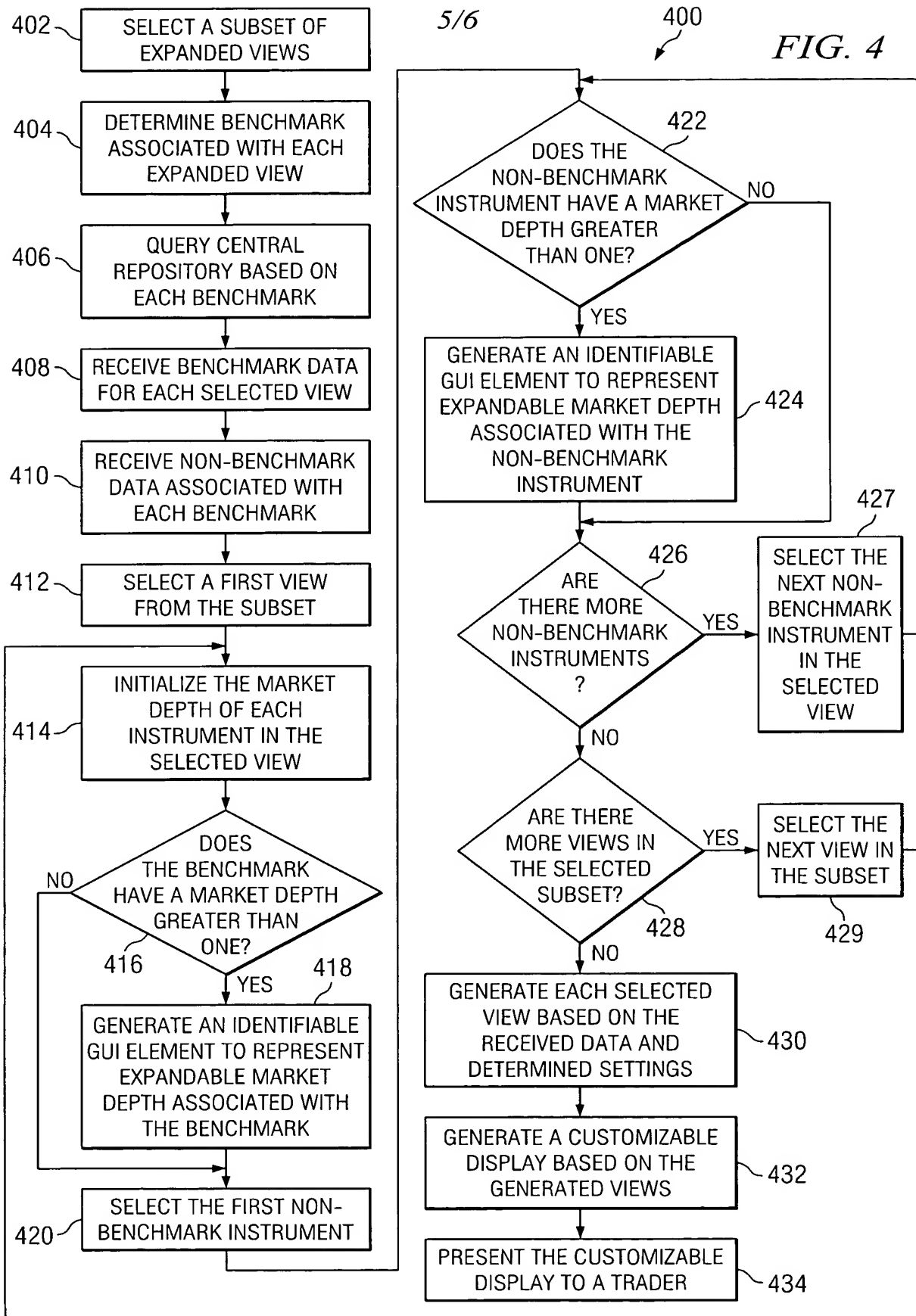
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FIG. 3D

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2Y	1.25 05/05	◇	99.256- 99.26	◇	38x24	19	16^
	99.256 ↓		99.25 +- 99.262		5x5	10	5^
	L99.26		99.252- 99.26+		5x10	8	2
						1	1

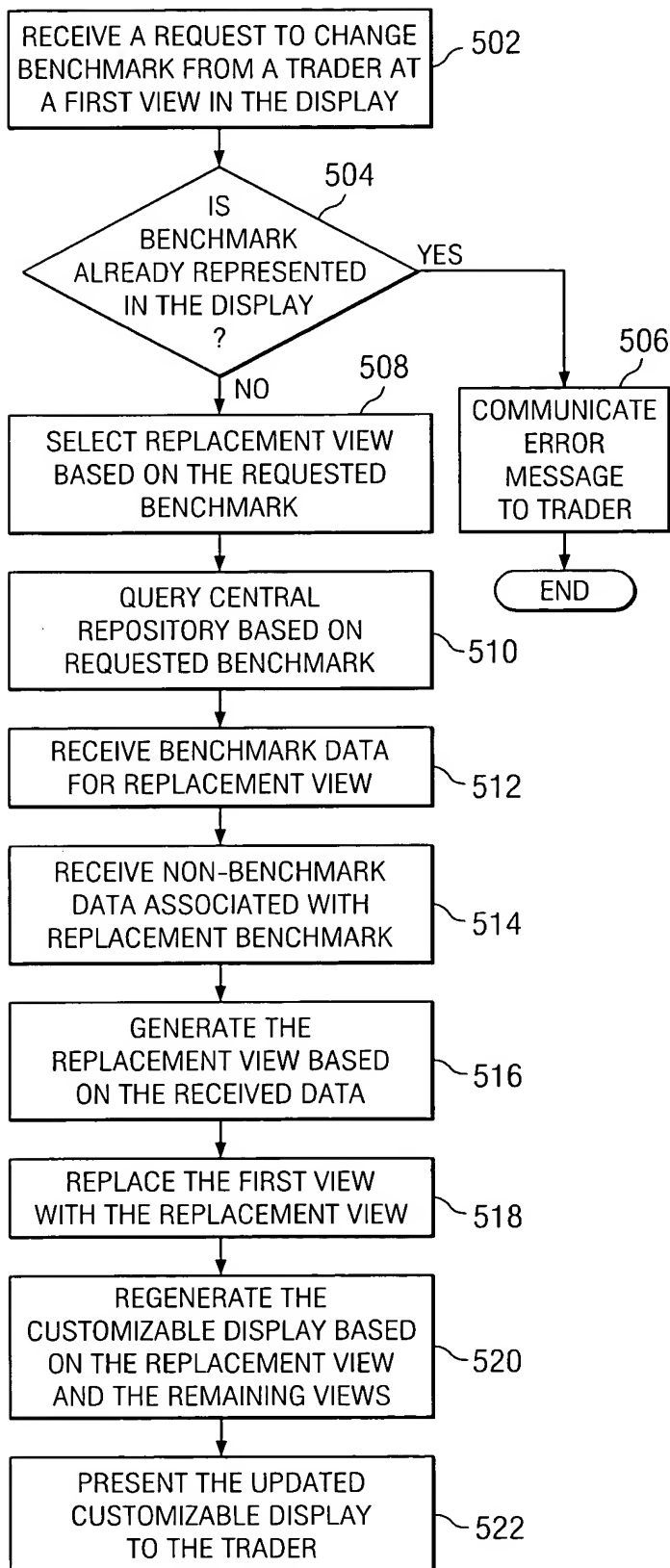
OLD	1.62 03/05		100.19-100.19+		15x15		
ROL	405/2Y		100.18 +- 100.185		15x5	g2.87/	p3.08
2BK	1.62 03/05		100.19 -100.19+		10x10		
CUR	02Y/3Y						
BAS	2Y/U03 EDB						
CTD	305/JUN 03						
FUT	2Y Sep 03		108017- 108020		1x25		



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500

FIG. 5A



550

FIG. 5B

